

MATH 4581 Lecture 6 Thursday Sept. 9, 2021

Last time:

$$\begin{cases} u_t = k u_{xx} & \text{on } (0, L) \times (0, T) \\ u_x(0, t) = 0 = u_x(L, t), & 0 < t < T \\ u(x, 0) = g(x) \end{cases}$$

$$u(x, t) = u_0 + \sum_{j=1}^{\infty} a_j e^{-k \frac{j^2 \pi^2}{L^2} t} \cos \frac{j\pi}{L} x$$

const.

$$u_0 = \frac{1}{L} \int_0^L g(x) dx, \quad a_j = \frac{2}{L} \int_0^L g(x) \cos \frac{j\pi}{L} x dx$$

Transport/Convection

transporting mass:

Start with a vector (velocity) field:

$$V, [V] = \frac{L}{T}$$

volumetric mass density ρ , $[\rho] = \frac{M}{L^3}$

$$[\rho V] = \frac{M}{T L^2}$$

↑ These are
dimensions of a
flux

rate at which mass is transported
across a surface S is

$$\int_S \rho \mathbf{v} \cdot \mathbf{n}$$

rate of mass
going out of R

In particular,

$$\int_{\partial R} \rho \mathbf{v} \cdot \mathbf{n}$$

unit

outward

normal

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Mass Conservation:



$\rho = \rho(x, t)$ spatially dependent density

$$\frac{d}{dt} \int_R \rho = - \int_{\partial R} \rho \mathbf{v} \cdot \vec{n}$$

rate at which mass enters R

$$\rho_t = - \operatorname{div}(\rho \mathbf{v})$$

Continuity Equation.

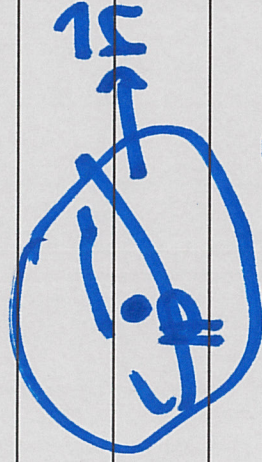
What is the divergence of a vector field?

~~BAPOER~~ ANSWER $\text{div } \mathbf{V} = \frac{\partial v_1}{\partial x_1} + \frac{\partial v_2}{\partial x_2} + \frac{\partial v_3}{\partial x_3}$

~~GOOD~~ ANSWER

LOOK AT

$\int_{\partial R} \mathbf{v} \cdot \hat{\mathbf{n}}$



imagine $\lim_{R \rightarrow \infty} \int_{\partial R} \mathbf{v} \cdot \hat{\mathbf{n}}$

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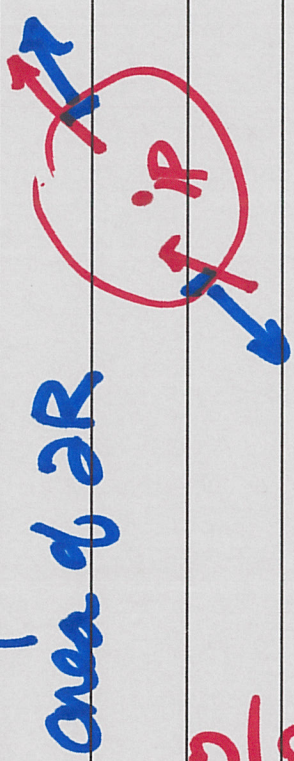
$$\lim_{R \rightarrow \{\mathbb{R}\}} \int_{\partial R} \mathbf{w} \cdot \vec{n} = 0$$

$$\sum \underbrace{|\mathbf{w}(\vec{x}_j) \cdot \vec{n}(\vec{x}_j)|}_{\text{little areas}} A_j$$

$\leq |\mathbf{w}|$ little areas

$$\sum A_j = \text{Area}(\partial R)$$

TRY $\lim_{R \rightarrow \{\mathbb{R}\}} \frac{1}{\mu(\partial R)} \int_{\partial R} \mathbf{w} \cdot \vec{n} = 0$



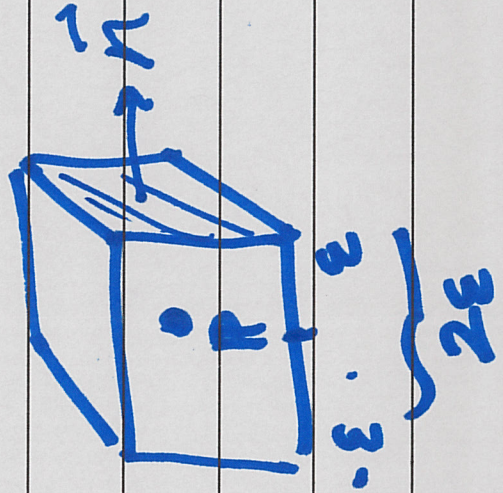
$$\approx \frac{0}{0}$$

Good Answer

$$\text{div } W(P) = \lim_{R \rightarrow \{P\}} \frac{1}{\mu(R)} \int_{\partial R} W \cdot \vec{n}$$

↑
volume (n-dim'l measure)
of R

Exercise:



$$\operatorname{div} \mathbf{v}(P) = \lim_{R \rightarrow \{P\}} \frac{1}{\operatorname{vol}(R)} \int_{\partial R} \mathbf{v} \cdot \vec{n}$$

"PROOF of The DIVERGENCE THM:

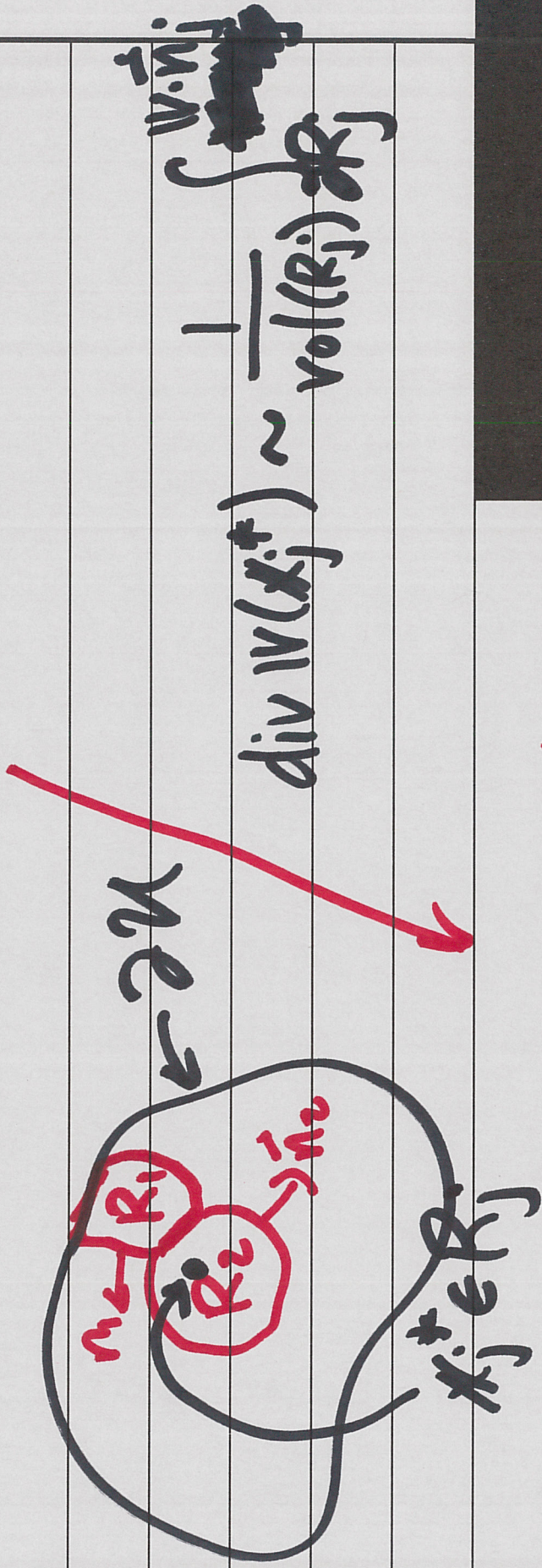
$$\int_U \operatorname{div} \mathbf{v} = \int_{\partial U} \mathbf{v} \cdot \vec{n}$$



cut U up into little regions

R_j (not overlapping - nice)

$$\int_{\partial \mathcal{R}} \mathbf{v} \cdot \vec{n} = \sum_j \int_{\partial \mathcal{R}_j} \mathbf{v} \cdot \mathbf{n}_j \quad (?)$$



$$\text{div } \mathbf{v}(\mathbf{x}_j^*) \sim \frac{1}{\text{vol}(\mathcal{R}_j)} \int_{\mathcal{R}_j} \mathbf{v} \cdot \vec{n}_j$$

$$\sim \sum_j \text{div } \mathbf{v}(\mathbf{x}_j^*) \text{vol}(\mathcal{R}_j) \rightarrow \int_{\mathcal{R}} \text{div } \mathbf{v}$$